by Report Date

COMMON D EMERGING
COMMON D EMERGING
FUND: NJBD

View Date:

January 13, 2017

STATE STREET.

December 1, 2016 to December 31, 2016

Base Currency: USD - USD

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

by Report Date

COMMON D DEVELOPED
COMMON D DEVELOPED
FUND: NJBU

STATE STREET.

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - USD

FX Description Type Hedge

e Trade Date Value Date Crossdeal dge Settle Date Fail Days Ex

deal Broker
Exchange Rate

Amount Purchased

Amount Sold Base Equivalent

by Report Date

COMMON D DEVELOPED PASSIVE COMMON D DEVELOPED PASSIVE FUND: NJDE

STATE STREET.

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - US DOLLAR

FX Description

Type
Trade Date
Value Date
Crossdeal
Broker
Hedge
Settle Date
Fail Days
Exchange Rate

Amount Purchased

Amount Sold Base Equivalent

COMMON D INTL EQTY HEDGE

COMMON D HEDGES

FUND: NJDI



STATE STREET.

by Report Date

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - US DC	LLAR						
FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Broker Exchange Rate		Amount Purchased	Amount Sold Base Equivalent
EURO CURRENCY							
BOUGHT EUR / SOLD USD	OPEN	13 Dec 2016	15 Dec 2016	COMMONWEALTH BA	ANK OF AUSTRALIA SYDNEY	50,000,000.00 EUR	53,150,000.00 USD
		15 Dec 2016		0.940734			
SOLD EUR / BOUGHT USD	OPEN	13 Dec 2016	15 Aug 2017	COMMONWEALTH BA	ANK OF AUSTRALIA SYDNEY	53,812,500.00 USD	50,000,000.00 EUR
		OPEN		0.929152			
EURO CURRENCY Total				Local Purchased	Base Purchased	Local Sold	Base Sold
				50,000,000.00 EUR	53,150,000.00 USD	50,000,000.00 EUR	53,812,500.00 USD
POUND STERLING							
BOUGHT GBP / SOLD USD	OPEN	21 Dec 2016	28 Dec 2016	COMMONWEALTH BA	ANK OF AUSTRALIA SYDNEY	50,000,000.00 GBP	61,961,500.00 USD
		28 Dec 2016		0.806953			
SOLD GBP / BOUGHT USD	OPEN	21 Dec 2016	23 Mar 2017	COMMONWEALTH BA	ANK OF AUSTRALIA SYDNEY	124,136,000.00 USD	100,000,000.00 GBP
		OPEN		0.805568			
POUND STERLING Total			Local Purchased	Base Purchased	Local Sold	Base Sold	
				50,000,000.00 GBP	61,961,500.00 USD	100,000,000.00 GBP	124,136,000.00 USD
					Base Equivalent		
<b>FX PURCHASED Total</b>			2		115,111,500.00 USD		
					Base Equivalent		
FX SOLD Total			2		177,948,500.00 USD		
					Base Equivalent		
FX CROSSDEAL Total			0		0.00 USD		
FUND Total					Base Equivalent 293,060,000.00 USD		
וואט וטנמו					200,000,000.00 00D		

by Report Date

December 1, 2016 to December 31, 2016

COMMON D HEALTHCARE
COMMON D HEALTHCARE
FUND: NJDU



STATE STREET.

View Date:

January 13, 2017

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT

FUND: NJEA

STATE STREET.

by Report Date

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

COMMON D EMERGING PICTET
PICTET ASSET MANAGEMENT LTD
FUND: NJED

STATE STREET.

by Report Date

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - USD

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

# COMMON D EMERGING WELLINGTON WELLINGTON MANAGEMENT COMPANY FUND: NJEM



STATE STREET.

by Report Date

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - US DO	LLAR							
FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days		Broker hange Rate		Amount Purchased	Amount Sold Base Equivalent
MEXICAN PESO								
SOLD MXN / BOUGHT USD	OPEN	09 Dec 2016	15 Dec 2016		STATE STREET BANK	AND TRUST COMPANY	93,443.54 USD	1,907,369.63 MXN
		15 Dec 2016			20.412001			
MEXICAN PESO Total					Local Purchased	Base Purchas	ed Local Sold	Base Sold
					0.00 MXN	0.00 US	D 1,907,369.63 MXN	93,443.54 USD
SOUTH AFRICAN RANI	D							
BOUGHT ZAR / SOLD USD	OPEN	21 Dec 2016	28 Dec 2016		STATE STREET BANK	AND TRUST COMPANY	7,631,901.65 ZAR	547,269.79 USD
		28 Dec 2016			13.945410			
SOUTH AFRICAN RANI	D Total				Local Purchased	Base Purchas	ed Local Sold	Base Sold
				7	7,631,901.65 ZAR	547,269.79 US	D 0.00 ZAR	0.00 USD
						Base Equivalent		
FX PURCHASED Total			1			547,269.79 US	D	
						Base Equivalent		
FX SOLD Total			1			93,443.54 US	D	
						Base Equivalent		
FX CROSSDEAL Total			0			0.00 US	D	
FUND Total						Base Equivalent 640,713.33 US	D	

COMMON D DOM EQTY HEDGES NJ DIVISION OF INVESTMENT FUND:

NJFB

STATE STREET.

by Report Date

*December* 1, 2016 to December 31, 2016 View Date:

January 13, 2017

Base Currency: USD - USD

**FX Description** Type **Trade Date** Value Date Crossdeal Hedge **Settle Date** Fail Days

**Broker Exchange Rate**  **Amount Purchased** 

**Amount Sold Base Equivalent** 

COMMON D INFLATION LINKED

NJ DIVISION OF INVESTMENT

FUND: NJFG

STATE STREET.

by Report Date

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - USD

FX Description Type Trade Date Value Date Crossdeal Broker
Hedge Settle Date Fail Days Exchange Rate

Broker Amount Purchased

Amount Sold Base Equivalent

by Report Date

COMMON D HIGH GRADE

NJ DIVISION OF INVESTMENT

FUND: NJFH

STATE STREET.

zy nepon zace

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker
Hedge Settle Date Fail Days Exchange Rate

Amount Purchased

Amount Sold Base Equivalent

COMMON D GLOBAL PROPERTY EQTY
NJ DIVISION OF INVESTMENT

MENT NJFQ

STATE STREET.

by Report Date

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

FUND:

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

COMMON D REAL PROPERTY EQUITY

NJ DIVISION OF INVESTMENT

FUND: NJFR

STATE STREET.

by Report Date

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

COMMON D SMALL CAP WASATCH
WASATCH ADVISORS

ICH ADVISORS FUND: NJGE

STATE STREET.

by Report Date

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

COMMON D EMERGING PZENA
PZENA INVESTMENT MANAGEMENT
FUND: NJGJ

STATE STREET.

by Report Date

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

by Report Date

COMMON D EMERGING QMA
QMA ASSET MANAGEMENT
FUND: NJGL

STATE STREET.

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - US DOLLAR

FX Description Type Trac

Hedge

Trade Date Value Date Settle Date Fail Days

Value Date Crossdeal

al Broker Exchange Rate Amount Purchased

Amount Sold Base Equivalent

COMMON D EMERGING PARAMETRIC PARAMETRIC PORTFOLIO ASSOC.
FUND: NJGM

STATE STREET.

by Report Date

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

COMMON D EMERGING SCHRODER
SCHRODER INVESTMENT MGMT
FUND: NJGO

GO TO

STATE STREET.

by Report Date

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD - US DOLLAR

FX Description Type Trade Date Value Date Crossdeal Broker Amount Purchased Amount Sold
Hedge Settle Date Fail Days Exchange Rate Base Equivalent

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING COMMON D EMERGING FUND: NJBD



STATE STREET.

View Date:

January 13, 2017

Base Currency: USD-USD

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

Base Currency: USD-USD

**Local Currency** 

December 1, 2016 to December 31, 2016





**Local Sold** 

STATE STREET.

View Date:

**Base Purchased** 

January 13, 2017

**Base Sold** 

\*\*\*\*\*\*\* No Activity for This Fund \*\*\*\*\*\*\*

**Local Purchased** 

Prepared by State Street Page 20

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D DEVELOPED PASSIVE
COMMON D DEVELOPED PASSIVE
FUND: NJDE

STATE STREET.

View Date:

January 13, 2017

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

**FUND Total** 

December 1, 2016 to December 31, 2016

COMMON D INTL EQTY HEDGE
COMMON D HEDGES
FUND: NJDI

View Date:

**Base Equivalent** 293,060,000.00

January 13, 2017



STATE STREET.

Base Currency: USD-US DOLLAR							
Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold			
EURO CURRENCY	50,000,000.00	53,150,000.00	50,000,000.00	53,812,500.00			
POUND STERLING	50,000,000.00	61,961,500.00	100,000,000.00	124,136,000.00			
		Base Equivalent					
FX PURCHASED Total	2	115,111,500.00					
		Base Equivalent					
FX SOLD Total	2	177,948,500.00					
		Base Equivalent					
FX CROSSDEAL Total	0	0.00					

Fund Summary by Report Date

**Base Currency: USD-US DOLLAR** 

**Local Currency** 

December 1, 2016 to December 31, 2016

COMMON D HEALTHCARE
COMMON D HEALTHCARE
FUND: NJDU



STATE STREET.

View Date:

January 13, 2017

Base Purchased Local Sold Base Sold

\*\*\*\*\*\*\* No Activity for This Fund \*\*\*\*\*\*\*

**Local Purchased** 

Page 23 Prepared by State Street

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

## COMMON D EMERGING MORGAN STNLY MORGAN STANLEY INVESTMENT MGMT FUND: NJEA

STATE STREET.

View Date:

January 13, 2017

Base Currency: USD-US DOLLAR

Local Currency

Local Purchased

Base Purchased

Local Sold

Base Sold

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING PICTET PICTET ASSET MANAGEMENT LTD

FUND: NJED



STATE STREET.

View Date:

January 13, 2017

Base Currency: USD-USD

Local Currency Local Purchased Base Purchased Local Sold Base Sold

## COMMON D EMERGING WELLINGTON WELLINGTON MANAGEMENT COMPANY FUND: NJEM

77.77

STATE STREET.

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

View Date:

January 13, 2017

Base Currency: USD-US DOLLAR				
Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
MEXICAN PESO	0.00	0.00	1,907,369.63	93,443.54
MEXICAN FESO	0.00	0.00	1,907,309.03	93,443.34
SOUTH AFRICAN RAND	7,631,901.65	547,269.79	0.00	0.00
		Base Equivalent		
FX PURCHASED Total	1	547,269.79		
		Base Equivalent		
FX SOLD Total	1	93,443.54		
		Base Equivalent		
FX CROSSDEAL Total	0	0.00		
		Base Equivalent		
FUND Total		640,713.33		

Fund Summary by Report Date

Base Currency: USD-USD

**Local Currency** 

December 1, 2016 to December 31, 2016

COMMON D DOM EQTY HEDGES

NJ DIVISION OF INVESTMENT

FUND: NJFB

STATE STREET.

View Date:

January 13, 2017

Base Purchased Local Sold Base Sold

\*\*\*\*\*\*\* No Activity for This Fund \*\*\*\*\*\*\*

**Local Purchased** 

Fund Summary by Report Date

December 1, 2016 to December 31, 2016



STATE STREET.

View Date:

January 13, 2017

Base Currency: USD-USD

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

Base Currency: USD-US DOLLAR

**Local Currency** 

December 1, 2016 to December 31, 2016





**Local Sold** 

STATE STREET.

View Date:

**Base Purchased** 

January 13, 2017

**Base Sold** 

\*\*\*\*\*\*\* No Activity for This Fund \*\*\*\*\*\*\*

**Local Purchased** 

Prepared by State Street Page 29

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

## COMMON D GLOBAL PROPERTY EQTY NJ DIVISION OF INVESTMENT FUND: NJFQ

STATE STREET.

View Date:

January 13, 2017

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

## COMMON D REAL PROPERTY EQUITY NJ DIVISION OF INVESTMENT FUND: NJFR

STATE STREET.

View Date:

January 13, 2017

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D SMALL CAP WASATCH
WASATCH ADVISORS
FUND: NJGE

STATE STREET.

View Date:

January 13, 2017

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

December 1, 2016 to December 31, 2016

Fund Summary by Report Date

COMMON D EMERGING PZENA PZENA INVESTMENT MANAGEMENT FUND: NJGJ



STATE STREET.

View Date:

January 13, 2017

Base Currency: USD-US DOLLAR

**Local Currency Local Purchased Base Purchased Local Sold Base Sold** 

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING QMA
QMA ASSET MANAGEMENT
FUND: NJGL

STATE STREET.

View Date:

January 13, 2017

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

## COMMON D EMERGING PARAMETRIC PARAMETRIC PORTFOLIO ASSOC. FUND: NJGM

STATE STREET.

View Date:

January 13, 2017

Base Currency: USD-US DOLLAR

Local Currency Local Purchased Base Purchased Local Sold Base Sold

Fund Summary by Report Date

December 1, 2016 to December 31, 2016

COMMON D EMERGING SCHRODER SCHRODER INVESTMENT MGMT FUND: NJGO

STATE STREET.

View Date:

January 13, 2017

Base Currency: USD-US DOLLAR

**Local Currency Local Purchased Base Purchased Local Sold Base Sold**